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66 Suiciency 7.1.7 $E(bS^2) = (b/n)E(nS^2/n) = b(n-1)/n$, $var(bS^2) = (b/n)^2(2/(n-1) - 2b^2(n-1)^2/n)$. Therefore $E[(bS^2)] = [(b(n-1)/n)]^2 + 2b(n-1)^2/n^2$. Differentiating this expression with respect to b, we have $2[(b(n-1)/n)][(n-1)/n] + 4b(n-1)^2/n^2 = 0$. Solving this expression for b yields $b = n/(n+1)$.

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